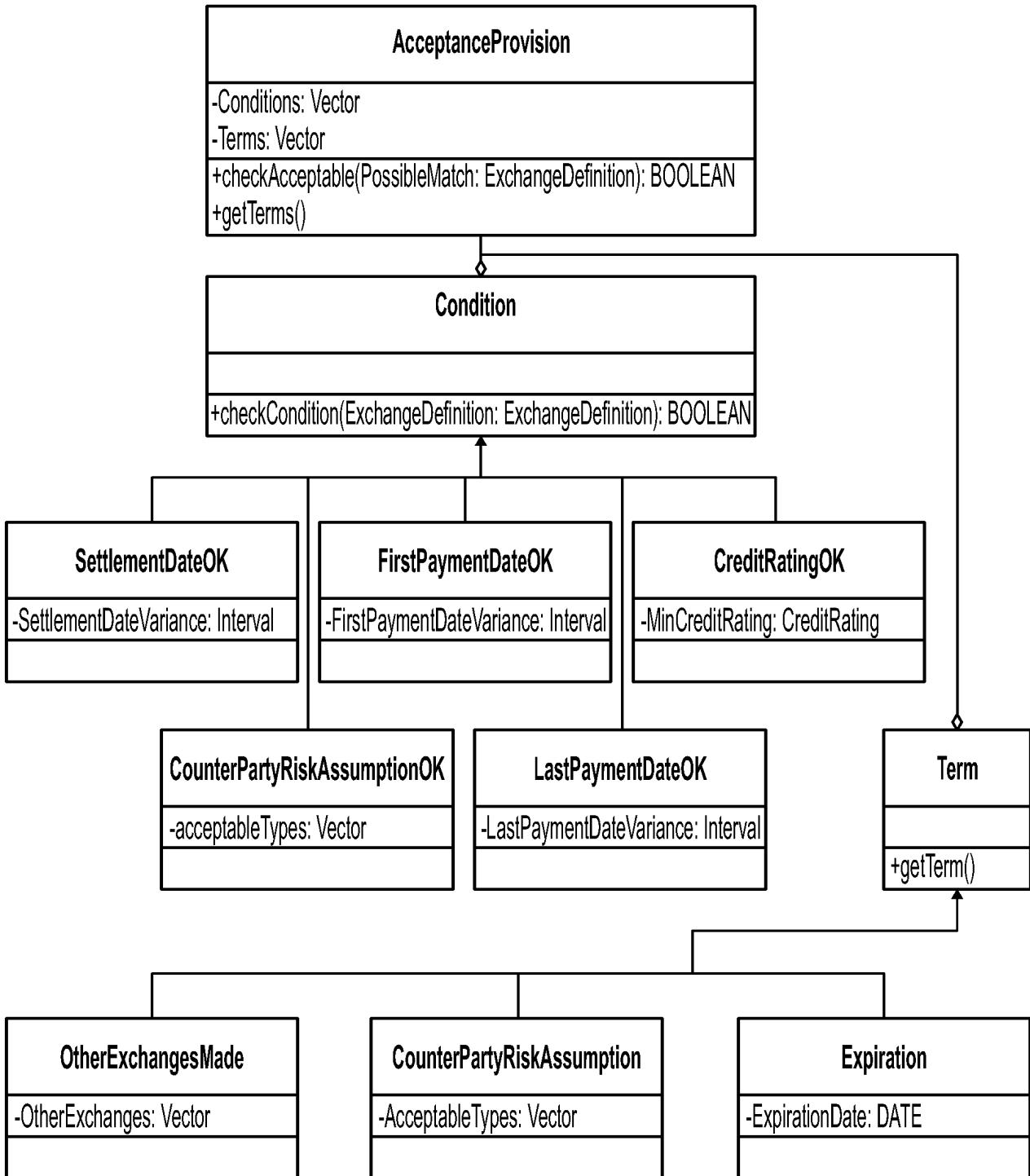


## Logical View

Fig. 4



Replacement Sheet

#	P / R	Underlying	Notional Amount	Settlement Date	Settlement Date Variance	Start Date	End Date	End Date Variance	Payment Period	Payment Period Variance	Min. Credit Rating	Credit Rating	Cal.
1	P	LIBOR 3M	12M USD	10/1/99	(-30, 30)	10/15/99 (-30, 30)	10/15/04 (-30, 30)	3 Month	0	Aa	Aa	A/360	
1	R	UST5Y	12M USD	10/1/99	(-30, 30)	10/15/99 (-30, 30)	10/15/04 (-30, 30)	3 Month	0	Aa	Aa	A/360	
2	P	UST10Y	16M USD	10/15/99	(-30, 30)	11/1/99 (-30, 30)	11/1/04 (-30, 30)	3 Month	0	A	A	A/360	
2	R	LIBOR 3M	16M USD	10/15/99	(-30, 30)	11/1/99 (-30, 30)	11/1/04 (-30, 30)	3 Month	0	A	A	A/360	
3	P	LIBOR 6M	5M USD	10/4/99	(-15, 15)	11/1/99 (-15, 15)	11/11/04 (-15, 15)	6 Month	(-90, 0)	A	AAA	A/360	
3	R	UST10Y	5M USD	10/4/99	(-15, 15)	11/1/99 (-15, 15)	11/11/04 (-15, 15)	6 Month	(-90, 0)	A	AAA	A/360	
4	P	LIBOR 12M	7.5M USD	10/1/99	(-60, 60)	10/15/99 (-60, 60)	10/15/04 (-60, 60)	3 Month	(-60, 0)	A	Aa	A/360	
4	R	UST10Y	7.5M USD	10/1/99	(-60, 60)	10/15/99 (-60, 60)	10/15/04 (-60, 60)	3 Month	(-60, 0)	A	Aa	A/360	
5	P	LIBOR 6M	11M USD	10/14/99	(-30, 0)	10/15/99 (-7, 7)	10/15/99 (-7, 7)	3 Month	0	A	Aa	A/360	
5	R	UST1Y	11M USD	10/14/99	(-30, 0)	10/15/99 (-7, 7)	10/15/99 (-7, 7)	3 Month	0	A	Aa	A/360	

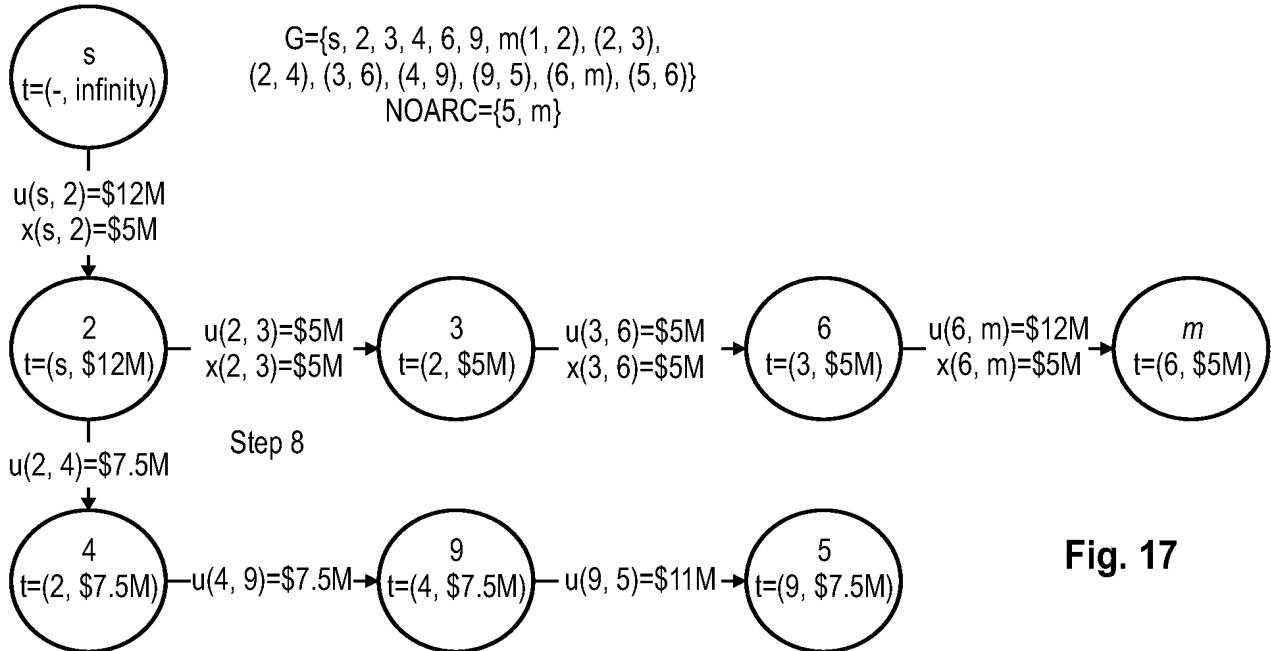
**Fig. 10A**

Replacement Sheet

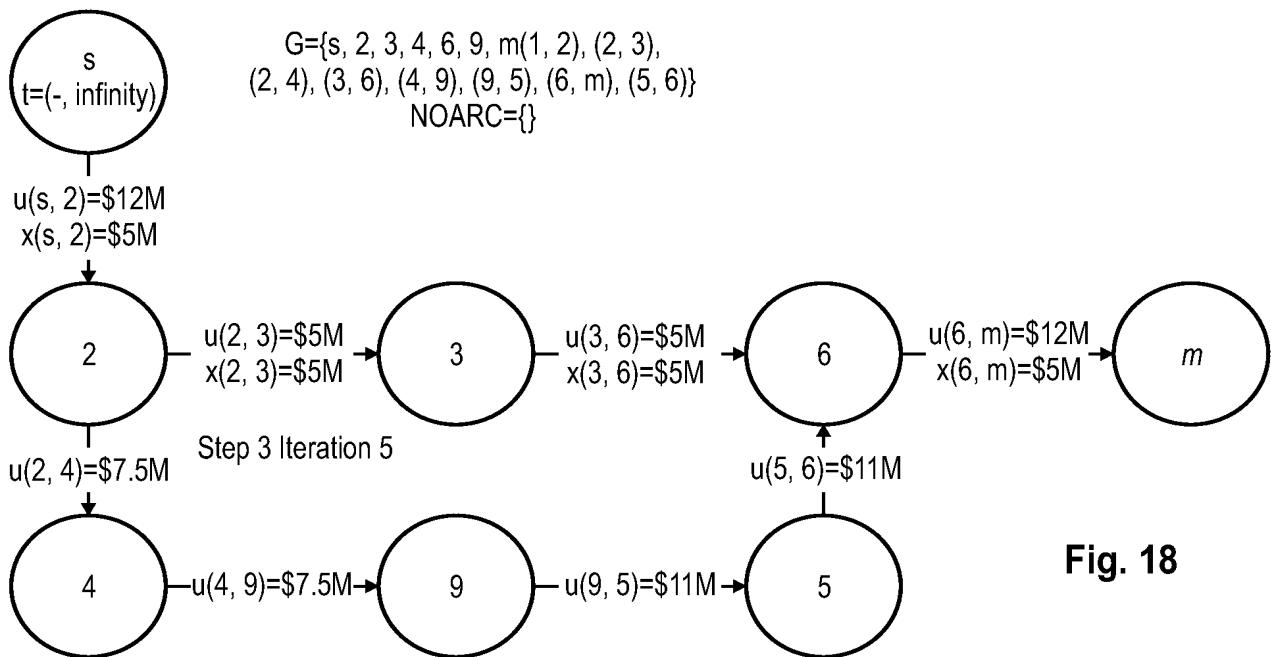
6	P	UST5Y	12.5M USD	10/1/99	(-30, 30)	10/15/99 (-30, 30)	10/15/04 (-30, 30)	3 Month 0	A	Aa	A/360
6	R	LIBOR 6M	12.5M USD	10/1/99	(-30, 30)	10/15/99 (-30, 30)	10/15/04 (-30, 30)	3 Month 0	A	Aa	A/360
7	R	LIBOR 3M	5M USD	1/1/00	(-30, 30)	1/15/00 (-30, 30)	1/15/00 (-30, 30)	3 Month 0	Aa	Aa	A/360
7	R	UST5Y	5M USD	1/1/00	(-30, 30)	1/15/00 (-30, 30)	1/15/00 (-30, 30)	3 Month 0	Aa	Aa	A/360
8	P	UST5Y	10M USD	1/15/00	(-30, 30)	2/1/00 (-30, 30)	2/1/00 (-30, 30)	3 Month 0	Aa	Aa	A/360
8	R	LIBOR 3M	10M USD	1/15/00	(-30, 30)	2/1/00 (-30, 30)	2/1/00 (-30, 30)	3 Month 0	Aa	Aa	A/360
9	P	UST1Y	10M USD	10/14/99	(-30, 0)	10/15/99 (-7, 7)	10/15/99 (-7, 7)	3 Month 0	A	Aa	A/360
9	R	LIBOR 12M	10M USD	10/14/99	(-30, 0)	10/15/99 (-7, 7)	10/15/99 (-7, 7)	3 Month 0	A	Aa	A/360

Fig. 10B

## Replacement Sheet



**Fig. 17**



**Fig. 18**